

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
July 31, 2010 and 2009**

	<u>2010</u>	<u>2009</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,481,706</u>	<u>3,206,549</u>
Marketable debt securities		
Broad Market Fixed Income Pool	10,191,243	9,577,769
Non-retirement Domestic Equity Pool	15,005,057	14,916,048
EAFE International Equity Pool	753,557	744,687
SOA International Equity Pool	<u>7,097,405</u>	<u>6,799,274</u>
Total Marketable Debt and Equity Securities	<u>33,047,262</u>	<u>32,037,778</u>
Interest Receivable	<u>2,827</u>	<u>7,365</u>
Total Invested Assets	<u>\$ 36,531,795</u>	<u>\$ 35,251,692</u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended July 31, 2010

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	<u>2,827</u>	<u>2,827</u>
Marketable Debt Securities		
Broad Market Fixed Income Pool	115,920	115,920
Non-retirement Domestic Equity Pool	957,342	957,342
EAFE International Equity Pool	67,007	67,007
SOA International Equity Pool	<u>610,448</u>	<u>610,448</u>
Total marketable debt and equity securities	<u>1,750,717</u>	<u>1,750,717</u>
Total investment earnings (loss)	1,753,544	1,753,544
Total invested assets, beginning of period	34,778,251	34,778,251
Net contributions (withdrawals)	<u>-</u>	<u>-</u>
Total invested assets, end of period	<u>\$ 36,531,795</u>	<u>\$ 36,531,795</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 7/31/2010

Asset Allocation Policy Effective Date: 7/1/10

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,482	9.53%	
Total cash and cash equivalents	10.00%	6%-14%	3,482	9.53%	0.47%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	10,191	27.90%	1.10%
Total Marketable debt securities	29.00%		10,191	27.90%	1.10%
Equities					
SOA Int'l Equity Pools			7,097	19.43%	
EAFE International Equity Pool			754	2.06%	
Total International Equity Pools	21.00%	16%-26%	7,851	21.49%	-0.49%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	15,005	41.08%	-1.08%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		36,530	100.00%	
Income Receivable			3		
Total Invested Assets At Fair Value			36,532		